

**UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK**

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	:	
In re	:	Chapter 11
	:	
LEHMAN BROTHERS HOLDINGS INC., et al.,	:	Case No.: 08-13555 (JMP)
	:	
Debtors.	:	(Jointly Administered)
	:	
-----	X	

**NOTICE OF PARTIAL TRANSFER OF CLAIM
OTHER THAN FOR SECURITY PURSUANT TO FRBP RULE 3001(e)(2)**

1. TO: JPMorgan Chase Bank, N.A.
Mail Code: NY1-A436
One Chase Manhattan Plaza, Floor 26
New York, New York 10005
Attn: Susan McNamara
2. Please take notice that \$15,209,428.76 of your claim against Lehman Brothers Holdings Inc., identified by XS0292542494 arising from and relating to Proof of Claim Nos. 56212 and 50861(attached as Exhibit A hereto), has been transferred to:

Silver Point Capital Fund, L.P. ("Transferee")
c/o Silver Point Capital, L.P.
2 Greenwich Plaza, First Floor
Greenwich, CT 06830
Attn: David F. Steinmetz

An executed "Evidence of Transfer of Claim" is attached as Exhibit B hereto. All distributions and notices regarding the transferred portion of the claim should be sent to the Transferee at the above address, with a copy to:

Davis Polk & Wardwell LLP ("Davis Polk")
450 Lexington Avenue
New York, NY 10017-3904
Fax: 212-701-5800
Attn: Eric Ruiz

3. No action is required if you do not object to the partial transfer of your claim. However, **IF YOU OBJECT TO THE TRANSFER OF YOUR CLAIM, WITHIN 21 DAYS OF THE DATE OF MAILING OF THIS NOTICE, YOU MUST:**

-- **FILE A WRITTEN OBJECTION TO THE TRANSFER** with:

United States Bankruptcy Court
Southern District of New York
Attn: Clerk of Court
Alexander Hamilton Custom House
One Bowling Green
New York, NY 10004-1408

-- **SEND YOUR OBJECTION TO THE TRANSFEREE WITH A COPY TO
DAVIS POLK.**

-- Refer to **INTERNAL CONTROL NO. XS0292542494** in your objection and
any further correspondence related to this transfer.

4. If you file an objection, a hearing will be scheduled. **IF YOUR OBJECTION IS
NOT TIMELY FILED, THE TRANSFEREE WILL BE SUBSTITUTED FOR THE
TRANSFEROR ON OUR RECORDS AS A CLAIMANT IN THIS PROCEEDING
FOR THE TRANSFERRED PORTION OF THE CLAIM.**

CLERK

FOR CLERK'S OFFICE USE ONLY:

This notice was mailed to the Transferor, by first class mail, postage prepaid on
_____, 2012.

INTERNAL CONTROL NO. XS0292542494

Copy: (check) Claims Agent___ Transferee___ Debtors' Attorney___

Clerk of the Court

EXHIBIT A

United States Bankruptcy Court/Southern District of New York

Lehman Brothers Holdings Claims Processing Center
c/o Epiq Bankruptcy Solutions, LLC
FDR Station, P.O. Box 5076
New York, NY 10150-5076

In Re:
Lehman Brothers Holdings Inc., et al.,
Debtors.

Chapter 11
Case No. 08-13555 (JMP)
(Jointly Administered)

**LEHMAN SECURITIES PROGRAMS
PROOF OF CLAIM**

Filed: USBC - Southern District of New York
Lehman Brothers Holdings Inc., Et Al.
08-13555 (JMP) 0000056212



THIS SPACE IS FOR COURT USE ONLY

Note: This form may not be used to file claims other than those based on Lehman Programs Securities as listed on <http://www.lehman-docket.com> as of July 17, 2009

(X) Name and address of Creditor: (and name and address where notices should be sent if different from Creditor) **SWISSCANTO (CH) PORTFOLIO FUND VALCA**
SWISSCANTO FUNDS MANAGEMENT LTD.
NORDRING 4
CH-3000 BERNE 25
SWITZERLAND

Telephone number: **4158-344-4530** Email Address: **FONOSADMIN@SWISSCANTO.CH**

Name and address where payment should be sent (if different from above)

☐ Check this box to indicate that this claim amends a previously filed claim.

Court Claim Number: _____
(if known)

Filed on: _____

☐ Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars.

Telephone number: _____ Email Address: _____

1. Provide the total amount of your claim based on Lehman Programs Securities. Your claim amount must be the amount owed under your Lehman Programs Securities as of September 15, 2008, whether you owned the Lehman Programs Securities on September 15, 2008 or acquired them thereafter, and whether such claim matured or became fixed or liquidated before or after September 15, 2008. The claim amount must be stated in United States dollars, using the exchange rate as applicable on September 15, 2008. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the claim amounts for each Lehman Programs Security to which this claim relates.

Amount of Claim: \$ **2 051 830** (Required)

☐ Check this box if the amount of claim includes interest or other charges in addition to the principal amount due on the Lehman Programs Securities.

2. Provide the International Securities Identification Number (ISIN) for each Lehman Programs Security to which this claim relates. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the ISINs for the Lehman Programs Securities to which this claim relates.

International Securities Identification Number (ISIN): **XS0292542494** (Required)

3. Provide the Clearstream Bank Blocking Number, a Euroclear Bank Electronic Reference Number, or other depository blocking reference number, as appropriate (each, a "Blocking Number") for each Lehman Programs Security for which you are filing a claim. You must acquire a Blocking Number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the Blocking Numbers for each Lehman Programs Security to which this claim relates.

Clearstream Bank Blocking Number, Euroclear Bank Electronic Instruction Reference Number and or other depository blocking reference number:

4 285 919 (Required)

4. Provide the Clearstream Bank, Euroclear Bank or other depository participant account number related to your Lehman Programs Securities for which you are filing this claim. You must acquire the relevant Clearstream Bank, Euroclear Bank or other depository participant account number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). Beneficial holders should not provide their personal account numbers.

Accountholders Euroclear Bank, Clearstream Bank or Other Depository Participant Account Number:

97044 (Required)

5. Consent to Euroclear Bank, Clearstream Bank or Other Depository: By filing this claim, you consent to, and are deemed to have authorized, Euroclear Bank, Clearstream Bank or other depository to disclose your identity and holdings of Lehman Programs Securities to the Debtors for the purpose of reconciling claims and distributions.

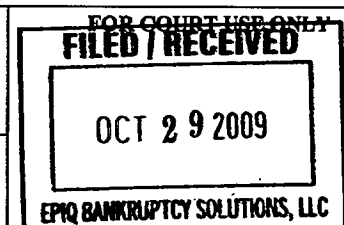
Date.

14.10.2009

(X) Signature: The person filing this claim must sign it. Sign and print name and title, if any, of the creditor or other person authorized to file this claim and state address and telephone number if different from the notice address above. Attach copy of power of attorney, if any.

Stepan Pfister
Member's of the General Management

Christian Klemke



INSTRUCTIONS FOR PROOF OF CLAIM FORM

The questions on the Proof of Claim form include instructions for completing each question. The instructions and definitions below are general explanations of the law. In certain circumstances, such as bankruptcy cases not filed voluntarily by the debtor, there may be exceptions to these general rules.

Creditor's Name and Address:

Fill in the name of the person or entity asserting a claim and the name and address of the person who should receive notices issued during the bankruptcy case. A separate space is provided for the payment address if it differs from the notice address. The creditor has a continuing obligation to keep the court informed of its current address. See Federal Rule of Bankruptcy Procedure (FRBP) 2002(g).

Date and Signature:

The person filing this proof of claim must sign and date it. FRBP 9011. Print the name and title, if any, of the creditor or other person authorized to file this claim. State the filer's address and telephone number if it differs from the address given on the top of the form for purposes of receiving notices. Attach a complete copy of any power of attorney. Criminal penalties apply for making a false statement on a proof of claim.

DEFINITIONS

Debtor

A debtor is the person, corporation, or other entity that has filed a bankruptcy case.

Creditor

A creditor is the person, corporation, or other entity owed a debt by the debtor on the date of the bankruptcy filing.

Claim

A claim is the creditor's right to receive payment on a debt that was owed by the debtor on the date of the bankruptcy filing. See 11 U.S.C. §101 (5). A claim may be secured or unsecured, reduced to judgment or not, liquidated or unliquidated, fixed, contingent, matured, unmatured, disputed, undisputed, legal or equitable

Proof of Claim

A proof of claim is a form used by the creditor to indicate the amount of the debt owed by the debtor on the date of the bankruptcy filing. The creditor must file the form with the Claims Agent at the following address:

Lehman Brothers Holdings Claims Processing
c/o Epiq Bankruptcy Solutions, LLC
FDR Station, PO Box 5076
New York, NY 10150- 5076

Lehman Programs Security

Any security included on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009.


INFORMATION

Acknowledgment of Filing of Claim

To receive acknowledgment of your filing, you may either enclose a stamped self-addressed envelope and a copy of this proof of claim, or you may access the Claims Agent's system (<http://www.lehman-docket.com>) to view your filed proof of claim.

Offers to Purchase a Claim

Certain entities are in the business of purchasing claims for an amount less than the face value of the claims. One or more of these entities may contact the creditor and offer to purchase the claim. Some of the written communications from these entities may easily be confused with official court documentation or communications from the debtor. These entities do not represent the bankruptcy court or the debtor. The creditor has no obligation to sell its claim. However, if the creditor decides to sell its claim, any transfer of such claim is subject to FRBP 3001(e), any applicable provisions of the Bankruptcy Code (11 U.S.C. § 101 *et seq.*), and any applicable orders of the bankruptcy court.

United States Bankruptcy Court/Southern District of New York Lehman Brothers Holdings Claims Processing Center c/o Epiq Bankruptcy Solutions, LLC FDR Station, P.O. Box 5076 New York, NY 10150-5076		LEHMAN SECURITIES PROGRAMS PROOF OF CLAIM	
In Re: Lehman Brothers Holdings Inc., et al., Debtors.	Chapter 11 Case No. 08-13555 (JMP) (Jointly Administered)	Filed: USBC - Southern District of New York Lehman Brothers Holdings Inc., Et Al. 08-13555 (JMP) 0000050861 	
Note: This form may not be used to file claims other than those based on Lehman Programs Securities as listed on http://www.lehman-claim.com as of July 17, 2009			
Name and address of Creditor: (and name and address where notices should be sent if different from Creditor) Swisscanto (LU) Portfolio Funds Management Company S.A. 1, Place de Metz, L-1930 Luxembourg (after Nov. 11 new address: 69 route d'Esch, L-1470 Luxembourg)		<input type="checkbox"/> Check this box to indicate that this claim amends a previously filed claim. Court Claim Number: _____ (If known) Filed on: <u>10/28/09</u>	
Telephone number: +41 58 344 49 00 Email Address: <u>compliance@swisscanto.ch</u>		<input type="checkbox"/> Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars.	
Name and address where payment should be sent (if different from above)			
Telephone number: _____ Email Address: _____			
1. Provide the total amount of your claim based on Lehman Programs Securities. Your claim amount must be the amount owed under your Lehman Programs Securities as of September 15, 2008, whether you owned the Lehman Programs Securities on September 15, 2008 or acquired them thereafter, and whether such claim matured or became fixed or liquidated before or after September 15, 2008. The claim amount must be stated in United States dollars, using the exchange rate as applicable on September 15, 2008. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the claim amounts for each Lehman Programs Security to which this claim relates. Amount of Claim: \$ <u>at least 47,808,109.49</u> (Required) (see attached Annex) <input checked="" type="checkbox"/> Check this box if the amount of claim includes interest or other charges in addition to the principal amount due on the Lehman Programs Securities.			
2. Provide the International Securities Identification Number (ISIN) for each Lehman Programs Security to which this claim relates. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the ISINs for the Lehman Programs Securities to which this claim relates. International Securities Identification Number (ISIN): <u>XS0292528311</u> (Required)			
3. Provide the Clearstream Bank Blocking Number, a Euroclear Bank Electronic Reference Number, or other depository blocking reference number, as appropriate (each, a "Blocking Number") for each Lehman Programs Security for which you are filing a claim. You must acquire a Blocking Number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the Blocking Numbers for each Lehman Programs Security to which this claim relates. Clearstream Bank Blocking Number, Euroclear Bank Electronic Instruction Reference Number and or other depository blocking reference number: <u>see enclosed list (attachment 2) Point 3</u> (Required)			
4. Provide the Clearstream Bank, Euroclear Bank or other depository participant account number related to your Lehman Programs Securities for which you are filing this claim. You must acquire the relevant Clearstream Bank, Euroclear Bank or other depository participant account number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). Beneficial holders should not provide their personal account numbers. Accountholders Euroclear Bank, Clearstream Bank or Other Depository Participant Account Number: <u>16316</u> (Required)			
5. Consent to Euroclear Bank, Clearstream Bank or Other Depository: By filing this claim, you consent to, and are deemed to have authorized, Euroclear Bank, Clearstream Bank or other depository to disclose your identity and holdings of Lehman Programs Securities to the Debtors for the purpose of reconciling claims and distributions.		FOR COURT USE ONLY FILED / RECEIVED OCT 28 2009 EPIQ BANKRUPTCY SOLUTIONS, LLC	
Date: <u>21-10-09</u>	Signature: The person filing this claim must sign it. Sign and print name and title, if any, of the creditor or other person authorized to file this claim and state address and telephone number if different from the notice address above. Attach copy of power of attorney, if any. <u>G. Fischer</u> Dr. Gérard Fischer Chairman		
Penalty for presenting fraudulent claim: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 and 3571		<u>Ralf C. Branda</u> Ralf C. Branda Member Board of Directors	

INSTRUCTIONS FOR PROOF OF CLAIM FORM

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Date and Signature:

The person filing this proof of claim must sign and date it. FRBP 9011. Print the name and title, if any, of the creditor or other person authorized to file this claim. State the filer's address and telephone number if it differs from the address given on the top of the form for purposes of receiving notices. Attach a complete copy of any power of attorney. Criminal penalties apply for making a false statement on a proof of claim.

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Claim

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FDR Station, PO Box 5076
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Annex to Proof of Claim Form of Swisscanto (LU) Portfolio Funds Management Company S.A.

In addition to the statements set forth on its proof of claim form and in the documents attached hereto and/or submitted in accordance with the applicable procedures, Swisscanto (LU) Portfolio Funds Management Company S.A. ("**Swisscanto**") states as follows in support of its claim against the Debtor:

1. In addition to the amount of its claim, Swisscanto asserts a claim for any and all interest (including default interest), costs, fees, charges and expenses (including attorneys' fees) due and owing or that may become due and owing or otherwise allowable in connection with its claim.

2. Swisscanto is filing this proof of claim in anticipation of the claims bar date (the "**Bar Date**"), which has been set as November 2, 2009, pursuant to the Court's July 2, 2009 Order pursuant to Section 502(b)(9) of the Bankruptcy Code and Bankruptcy Rule 3003(c)(3) Establishing the Deadline for Filing Proofs of Claim, Approving the Form and Manner of Notice Thereof and Approving the Proof of Claim Form. Swisscanto reserves the right to amend, modify, and/or supplement this proof of claim at any time, including, without limitation, for the purpose of asserting additional claims, whether arising from the transactions or documents described in Swisscanto's proof of claim, this attachment, or otherwise. Swisscanto also reserves its rights to assert any and all rights of setoff that it may have against the Debtor in respect of its claims, including, without limitation, the right to set off its claims against any claims that the Debtor (or any successor, assignee or person claiming through the Debtor, as the case may be) may assert against Swisscanto or its successors or assigns, whether or not arising under the transactions set forth in this proof of claim. Swisscanto also reserves its right to pursue claims (including, but not limited to, the claims described herein) against the Debtor based upon additional or alternative legal theories. Swisscanto also reserves the right to assert administrative expense claims.

3. Swisscanto reserves its right to seek to have the reference withdrawn with respect to the subject matter of these claims, any objection or other proceedings commenced with respect thereto, or any other proceedings commenced in this case or otherwise involving Swisscanto. By filing this proof of claim, Swisscanto does not intend to submit to the jurisdiction of the Bankruptcy Court for any purpose other than the determination and allowance of this claim.

4. All notices and any distribution with respect to this proof of claim should be sent to:

ARNOLD & PORTER LLP
399 Park Ave, 34th Fl.
New York, NY 10022
Attn: Anthony Boccanfuso
Telephone number: (212) 715-1000
Facsimile: (212) 715-1399

Attachement 1 Claim (incl. nominal and interests) Lehman Exposure of Portfolio Funds Management Company S.A. as of 15.09.08

Claims in USD

Fund	ISIN	Nominal	Intrest	Interest	Exposure Total
SW (LU) Portfolio Fund Growth (EUR)	XS0292528311	USD 567'560.00	6.301%	35'761.83	603'321.83
SW (LU) Portfolio Fund Balanced (EUR)	XS0292528311	USD 1'986'460.00	6.301%	125'166.40	2'111'626.40
SW (LU) Portfolio Fund Yield (EUR)	XS0292528311	USD 993'230.00	6.301%	62'583.20	1'055'813.20
SW (LU) Portfolio Fund Yield	XS0292542484	USD 18'467'303.06	3.483%	643'244.21	19'110'547.27
SW (LU) Portfolio Fund Balanced	XS0292542484	USD 17'396'734.77	3.483%	605'954.69	18'002'689.46
SW (LU) Portfolio Fund Growth	XS0292542484	USD 6'691'051.83	3.483%	233'059.50	6'924'111.33
Total Claims in USD		USD 46'102'339.66		1'705'769.83	47'808'109.49

EUR WMCO Curncy	CHF WMCO Curncy
Date 15.09.2008	PX_LAST Date 15.09.2008
	PX_LAST 1.1209

Interest Calculation (according to Term Sheet: 1m Libor Rates)

SF0001M Index			EE0001M Index		
Date	PX_LAST	Index	Date	PX_LAST	Index
30.03.2007	2.21833	1.00000	30.03.2007	3.86613	1.00000
02.04.2007	2.20750	1.00012	02.04.2007	3.86613	1.00021
03.04.2007	2.21000	1.00018	03.04.2007	3.86625	1.00031
04.04.2007	2.20917	1.00023	04.04.2007	3.86538	1.00042
05.04.2007	2.21000	1.00029	05.04.2007	3.86275	1.00052
06.04.2007	2.21000	1.00035	06.04.2007	3.86275	1.00063
09.04.2007	2.21000	1.00053	09.04.2007	3.86275	1.00094
10.04.2007	2.21000	1.00059	10.04.2007	3.85913	1.00105
11.04.2007	2.21667	1.00065	11.04.2007	3.85775	1.00115
12.04.2007	2.22000	1.00070	12.04.2007	3.85788	1.00126
13.04.2007	2.21000	1.00076	13.04.2007	3.85388	1.00136
16.04.2007	2.20833	1.00094	16.04.2007	3.85638	1.00167
17.04.2007	2.21000	1.00100	17.04.2007	3.85638	1.00178
18.04.2007	2.21000	1.00106	18.04.2007	3.85838	1.00188
19.04.2007	2.21000	1.00111	19.04.2007	3.85838	1.00199
20.04.2007	2.21000	1.00117	20.04.2007	3.85900	1.00209
23.04.2007	2.21000	1.00135	23.04.2007	3.85975	1.00241
24.04.2007	2.21000	1.00141	24.04.2007	3.85975	1.00251
25.04.2007	2.20083	1.00147	25.04.2007	3.85975	1.00261
26.04.2007	2.20000	1.00153	26.04.2007	3.85988	1.00272
27.04.2007	2.20417	1.00158	27.04.2007	3.86075	1.00282
30.04.2007	2.20667	1.00176	30.04.2007	3.86013	1.00314
01.05.2007	2.20583	1.00182	01.05.2007	3.86013	1.00324
02.05.2007	2.20750	1.00188	02.05.2007	3.86413	1.00335
03.05.2007	2.22000	1.00194	03.05.2007	3.86713	1.00345
04.05.2007	2.22083	1.00199	04.05.2007	3.86413	1.00356
07.05.2007	2.22083	1.00217	07.05.2007	3.86750	1.00387
08.05.2007	2.22583	1.00223	08.05.2007	3.86613	1.00398
09.05.2007	2.22000	1.00229	09.05.2007	3.86088	1.00408
10.05.2007	2.22000	1.00235	10.05.2007	3.86538	1.00419
11.05.2007	2.21167	1.00241	11.05.2007	3.87475	1.00429
14.05.2007	2.23000	1.00258	14.05.2007	3.89188	1.00461
15.05.2007	2.24000	1.00264	15.05.2007	3.89288	1.00471
16.05.2007	2.26083	1.00270	16.05.2007	3.89488	1.00482
17.05.2007	2.26667	1.00276	17.05.2007	3.91625	1.00493
18.05.2007	2.28000	1.00282	18.05.2007	3.92163	1.00503
21.05.2007	2.29000	1.00301	21.05.2007	3.94163	1.00535
22.05.2007	2.29000	1.00307	22.05.2007	3.94413	1.00546
23.05.2007	2.30000	1.00313	23.05.2007	3.94813	1.00557
24.05.2007	2.32500	1.00319	24.05.2007	3.97413	1.00567
25.05.2007	2.32000	1.00325	25.05.2007	3.97875	1.00578
28.05.2007	2.32000	1.00344	28.05.2007	3.97938	1.00611
29.05.2007	2.32583	1.00350	29.05.2007	3.98963	1.00622
30.05.2007	2.33500	1.00356	30.05.2007	4.00650	1.00633
31.05.2007	2.35417	1.00356	31.05.2007	4.02813	1.00633
01.06.2007	2.36000	1.00362	01.06.2007	4.03425	1.00643
04.06.2007	2.36333	1.00381	04.06.2007	4.04263	1.00676
05.06.2007	2.36250	1.00388	05.06.2007	4.05338	1.00688
06.06.2007	2.36833	1.00394	06.06.2007	4.05750	1.00699
07.06.2007	2.39000	1.00400	07.06.2007	4.08813	1.00710
08.06.2007	2.38500	1.00407	08.06.2007	4.09963	1.00721
11.06.2007	2.38000	1.00426	11.06.2007	4.10963	1.00754

Interest Calculation (according to Term Sheet: 1m Libor Rates)

SF0001M Index			EE0001M Index		
Date	PX_LAST	Index	Date	PX_LAST	Index
12.06.2007	2.39500	1.00432	12.06.2007	4.11188	1.00766
13.06.2007	2.42000	1.00438	13.06.2007	4.11463	1.00777
14.06.2007	2.41833	1.00445	14.06.2007	4.11800	1.00788
15.06.2007	2.42500	1.00451	15.06.2007	4.11600	1.00799
18.06.2007	2.41917	1.00471	18.06.2007	4.11275	1.00833
19.06.2007	2.41917	1.00477	19.06.2007	4.11413	1.00844
20.06.2007	2.47583	1.00484	20.06.2007	4.11425	1.00856
21.06.2007	2.52000	1.00490	21.06.2007	4.11625	1.00867
22.06.2007	2.62250	1.00497	22.06.2007	4.11688	1.00878
25.06.2007	2.59167	1.00518	25.06.2007	4.11363	1.00912
26.06.2007	2.60083	1.00525	26.06.2007	4.11613	1.00923
27.06.2007	2.62083	1.00532	27.06.2007	4.12000	1.00934
28.06.2007	2.62000	1.00539	28.06.2007	4.11363	1.00946
29.06.2007	2.61500	1.00546	29.06.2007	4.11438	1.00957
02.07.2007	2.59500	1.00567	02.07.2007	4.11225	1.00991
03.07.2007	2.58583	1.00574	03.07.2007	4.10900	1.01002
04.07.2007	2.60333	1.00581	04.07.2007	4.10375	1.01013
05.07.2007	2.60750	1.00588	05.07.2007	4.10725	1.01024
06.07.2007	2.60750	1.00595	06.07.2007	4.10825	1.01036
09.07.2007	2.60833	1.00616	09.07.2007	4.10813	1.01069
10.07.2007	2.61000	1.00623	10.07.2007	4.10688	1.01081
11.07.2007	2.59750	1.00630	11.07.2007	4.10688	1.01092
12.07.2007	2.61000	1.00637	12.07.2007	4.10813	1.01103
13.07.2007	2.60500	1.00644	13.07.2007	4.10813	1.01114
16.07.2007	2.59333	1.00665	16.07.2007	4.10563	1.01148
17.07.2007	2.55667	1.00672	17.07.2007	4.10550	1.01159
18.07.2007	2.58000	1.00679	18.07.2007	4.10413	1.01171
19.07.2007	2.57667	1.00686	19.07.2007	4.10538	1.01182
20.07.2007	2.57750	1.00693	20.07.2007	4.10550	1.01193
23.07.2007	2.57667	1.00714	23.07.2007	4.10613	1.01227
24.07.2007	2.59000	1.00721	24.07.2007	4.10613	1.01238
25.07.2007	2.58500	1.00728	25.07.2007	4.10613	1.01249
26.07.2007	2.59167	1.00735	26.07.2007	4.10625	1.01261
27.07.2007	2.56167	1.00742	27.07.2007	4.10813	1.01272
30.07.2007	2.56000	1.00762	30.07.2007	4.10575	1.01306
31.07.2007	2.56167	1.00762	31.07.2007	4.10613	1.01306
01.08.2007	2.55167	1.00769	01.08.2007	4.10813	1.01317
02.08.2007	2.55667	1.00776	02.08.2007	4.10938	1.01328
03.08.2007	2.58167	1.00783	03.08.2007	4.11388	1.01340
06.08.2007	2.58833	1.00804	06.08.2007	4.11463	1.01374
07.08.2007	2.59333	1.00811	07.08.2007	4.11750	1.01385
08.08.2007	2.59750	1.00818	08.08.2007	4.13000	1.01396
09.08.2007	2.65000	1.00825	09.08.2007	4.20000	1.01408
10.08.2007	2.64500	1.00832	10.08.2007	4.23875	1.01419
13.08.2007	2.65167	1.00853	13.08.2007	4.25250	1.01454
14.08.2007	2.64167	1.00860	14.08.2007	4.27688	1.01466
15.08.2007	2.63500	1.00868	15.08.2007	4.28875	1.01478
16.08.2007	2.73167	1.00875	16.08.2007	4.35688	1.01489
17.08.2007	2.76000	1.00882	17.08.2007	4.43250	1.01501
20.08.2007	2.77000	1.00904	20.08.2007	4.43875	1.01538
21.08.2007	2.78000	1.00912	21.08.2007	4.44125	1.01550
22.08.2007	2.76167	1.00919	22.08.2007	4.45250	1.01562

Interest Calculation (according to Term Sheet: 1m Libor Rates)

SF0001M Index			EE0001M Index		
Date	PX_LAST	Index	Date	PX_LAST	Index
23.08.2007	2.74000	1.00927	23.08.2007	4.45500	1.01575
24.08.2007	2.71500	1.00934	24.08.2007	4.45125	1.01587
27.08.2007	2.71500	1.00956	27.08.2007	4.44750	1.01624
28.08.2007	2.70000	1.00964	28.08.2007	4.42125	1.01636
29.08.2007	2.72000	1.00971	29.08.2007	4.43000	1.01648
30.08.2007	2.73500	1.00978	30.08.2007	4.44750	1.01661
31.08.2007	2.73750	1.00978	31.08.2007	4.45938	1.01661
03.09.2007	2.73333	1.01000	03.09.2007	4.45875	1.01697
04.09.2007	2.73167	1.01008	04.09.2007	4.47063	1.01710
05.09.2007	2.73333	1.01015	05.09.2007	4.50000	1.01722
06.09.2007	2.73167	1.01023	06.09.2007	4.48250	1.01735
07.09.2007	2.73000	1.01030	07.09.2007	4.44813	1.01747
10.09.2007	2.72833	1.01052	10.09.2007	4.44500	1.01784
11.09.2007	2.71583	1.01060	11.09.2007	4.45000	1.01796
12.09.2007	2.70833	1.01067	12.09.2007	4.44438	1.01808
13.09.2007	2.71000	1.01074	13.09.2007	4.43063	1.01821
14.09.2007	2.59667	1.01082	14.09.2007	4.42500	1.01833
17.09.2007	2.58500	1.01103	17.09.2007	4.42625	1.01870
18.09.2007	2.57833	1.01110	18.09.2007	4.43000	1.01882
19.09.2007	2.55000	1.01116	19.09.2007	4.41813	1.01894
20.09.2007	2.55333	1.01123	20.09.2007	4.41438	1.01906
21.09.2007	2.55333	1.01130	21.09.2007	4.41500	1.01919
24.09.2007	2.53333	1.01151	24.09.2007	4.41000	1.01955
25.09.2007	2.52833	1.01158	25.09.2007	4.40875	1.01967
26.09.2007	2.52500	1.01165	26.09.2007	4.40875	1.01980
27.09.2007	2.52833	1.01171	27.09.2007	4.40688	1.01992
28.09.2007	2.53167	1.01178	28.09.2007	4.40688	1.02004
01.10.2007	2.53167	1.01199	01.10.2007	4.39000	1.02041
02.10.2007	2.54167	1.01206	02.10.2007	4.38250	1.02053
03.10.2007	2.54500	1.01212	03.10.2007	4.37063	1.02065
04.10.2007	2.54833	1.01219	04.10.2007	4.35375	1.02077
05.10.2007	2.53667	1.01226	05.10.2007	4.33625	1.02089
08.10.2007	2.52833	1.01247	08.10.2007	4.32875	1.02125
09.10.2007	2.52167	1.01254	09.10.2007	4.30938	1.02137
10.10.2007	2.50833	1.01260	10.10.2007	4.28000	1.02149
11.10.2007	2.49167	1.01267	11.10.2007	4.25000	1.02161
12.10.2007	2.47583	1.01274	12.10.2007	4.20000	1.02173
15.10.2007	2.46500	1.01294	15.10.2007	4.18438	1.02208
16.10.2007	2.44500	1.01301	16.10.2007	4.18000	1.02219
17.10.2007	2.42167	1.01307	17.10.2007	4.18000	1.02231
18.10.2007	2.42000	1.01314	18.10.2007	4.17375	1.02242
19.10.2007	2.39833	1.01320	19.10.2007	4.17000	1.02254
22.10.2007	2.38000	1.01340	22.10.2007	4.17313	1.02289
23.10.2007	2.38000	1.01346	23.10.2007	4.17000	1.02300
24.10.2007	2.35667	1.01352	24.10.2007	4.16375	1.02312
25.10.2007	2.34333	1.01359	25.10.2007	4.15375	1.02323
26.10.2007	2.33833	1.01365	26.10.2007	4.15625	1.02335
29.10.2007	2.30667	1.01384	29.10.2007	4.15750	1.02369
30.10.2007	2.29167	1.01390	30.10.2007	4.15875	1.02381
31.10.2007	2.28333	1.01390	31.10.2007	4.15563	1.02381
01.11.2007	2.27333	1.01396	01.11.2007	4.15000	1.02393
02.11.2007	2.24667	1.01403	02.11.2007	4.14375	1.02404

Interest Calculation (according to Term Sheet: 1m Libor Rates)

SF0001M Index			EE0001M Index		
Date	PX_LAST	Index	Date	PX_LAST	Index
05.11.2007	2.22000	1.01421	05.11.2007	4.14375	1.02439
06.11.2007	2.19667	1.01427	06.11.2007	4.14000	1.02450
07.11.2007	2.18833	1.01433	07.11.2007	4.14375	1.02462
08.11.2007	2.18667	1.01438	08.11.2007	4.13875	1.02473
09.11.2007	2.18167	1.01444	09.11.2007	4.13500	1.02485
12.11.2007	2.18500	1.01462	12.11.2007	4.13625	1.02519
13.11.2007	2.19833	1.01468	13.11.2007	4.14000	1.02531
14.11.2007	2.22167	1.01474	14.11.2007	4.14000	1.02542
15.11.2007	2.22833	1.01480	15.11.2007	4.14188	1.02554
16.11.2007	2.22833	1.01486	16.11.2007	4.14438	1.02565
19.11.2007	2.23500	1.01504	19.11.2007	4.15750	1.02600
20.11.2007	2.24333	1.01510	20.11.2007	4.16938	1.02611
21.11.2007	2.25167	1.01516	21.11.2007	4.17375	1.02623
22.11.2007	2.24833	1.01522	22.11.2007	4.19563	1.02634
23.11.2007	2.25000	1.01528	23.11.2007	4.20250	1.02646
26.11.2007	2.25167	1.01546	26.11.2007	4.19188	1.02681
27.11.2007	2.25000	1.01552	27.11.2007	4.17750	1.02693
28.11.2007	2.25000	1.01558	28.11.2007	4.16625	1.02704
29.11.2007	2.66500	1.01564	29.11.2007	4.80938	1.02716
30.11.2007	2.66500	1.01572	30.11.2007	4.82125	1.02730
03.12.2007	2.65750	1.01593	03.12.2007	4.83625	1.02770
04.12.2007	2.67167	1.01600	04.12.2007	4.84875	1.02783
05.12.2007	2.67500	1.01608	05.12.2007	4.85438	1.02797
06.12.2007	2.66917	1.01615	06.12.2007	4.85625	1.02811
07.12.2007	2.67333	1.01622	07.12.2007	4.87563	1.02824
10.12.2007	2.67667	1.01644	10.12.2007	4.89625	1.02865
11.12.2007	2.68500	1.01651	11.12.2007	4.92250	1.02879
12.12.2007	2.73167	1.01659	12.12.2007	4.94500	1.02893
13.12.2007	2.75000	1.01666	13.12.2007	4.93500	1.02906
14.12.2007	2.74333	1.01674	14.12.2007	4.93375	1.02920
17.12.2007	2.73667	1.01696	17.12.2007	4.92375	1.02962
18.12.2007	2.73500	1.01703	18.12.2007	4.58813	1.02976
19.12.2007	2.75333	1.01711	19.12.2007	4.56375	1.02988
20.12.2007	2.74500	1.01718	20.12.2007	4.53500	1.03001
21.12.2007	2.74000	1.01726	21.12.2007	4.46625	1.03014
24.12.2007	2.74500	1.01748	24.12.2007	4.43688	1.03051
25.12.2007	2.74500	1.01756	25.12.2007	4.43688	1.03064
26.12.2007	2.74500	1.01763	26.12.2007	4.43688	1.03076
27.12.2007	2.70167	1.01771	27.12.2007	4.42250	1.03089
28.12.2007	2.45333	1.01778	28.12.2007	4.29438	1.03101
31.12.2007	2.42833	1.01798	31.12.2007	4.28125	1.03137
01.01.2008	2.42833	1.01804	01.01.2008	4.28125	1.03149
02.01.2008	2.42167	1.01811	02.01.2008	4.22625	1.03161
03.01.2008	2.40667	1.01818	03.01.2008	4.21000	1.03173
04.01.2008	2.40667	1.01824	04.01.2008	4.20313	1.03185
07.01.2008	2.39833	1.01844	07.01.2008	4.20000	1.03220
08.01.2008	2.39500	1.01850	08.01.2008	4.20000	1.03232
09.01.2008	2.38333	1.01857	09.01.2008	4.21000	1.03243
10.01.2008	2.37500	1.01863	10.01.2008	4.20500	1.03255
11.01.2008	2.36667	1.01870	11.01.2008	4.20000	1.03267
14.01.2008	2.34167	1.01889	14.01.2008	4.20125	1.03302
15.01.2008	2.30667	1.01895	15.01.2008	4.20188	1.03314

Interest Calculation (according to Term Sheet: 1m Libor Rates)

SF0001M Index			EE0001M Index		
Date	PX_LAST	Index	Date	PX_LAST	Index
16.01.2008	2.27833	1.01901	16.01.2008	4.19625	1.03326
17.01.2008	2.34500	1.01908	17.01.2008	4.19375	1.03337
18.01.2008	2.37500	1.01914	18.01.2008	4.18688	1.03349
21.01.2008	2.39500	1.01933	21.01.2008	4.18563	1.03384
22.01.2008	2.39583	1.01940	22.01.2008	4.17000	1.03396
23.01.2008	2.43500	1.01946	23.01.2008	4.16938	1.03408
24.01.2008	2.43667	1.01953	24.01.2008	4.17625	1.03420
25.01.2008	2.44417	1.01960	25.01.2008	4.19000	1.03431
28.01.2008	2.44667	1.01979	28.01.2008	4.18688	1.03466
29.01.2008	2.44833	1.01986	29.01.2008	4.19000	1.03478
30.01.2008	2.45000	1.01993	30.01.2008	4.19375	1.03490
31.01.2008	2.45833	1.01993	31.01.2008	4.19250	1.03490
01.02.2008	2.45833	1.01999	01.02.2008	4.19125	1.03502
04.02.2008	2.49500	1.02019	04.02.2008	4.19000	1.03537
05.02.2008	2.51833	1.02026	05.02.2008	4.18063	1.03549
06.02.2008	2.51333	1.02033	06.02.2008	4.17625	1.03561
07.02.2008	2.53667	1.02040	07.02.2008	4.17625	1.03572
08.02.2008	2.57167	1.02047	08.02.2008	4.17063	1.03584
11.02.2008	2.59167	1.02068	11.02.2008	4.17563	1.03619
12.02.2008	2.60000	1.02075	12.02.2008	4.17625	1.03631
13.02.2008	2.61333	1.02082	13.02.2008	4.17813	1.03643
14.02.2008	2.62500	1.02089	14.02.2008	4.17938	1.03654
15.02.2008	2.63500	1.02096	15.02.2008	4.18000	1.03666
18.02.2008	2.64333	1.02118	18.02.2008	4.18000	1.03701
19.02.2008	2.63333	1.02125	19.02.2008	4.18000	1.03713
20.02.2008	2.63833	1.02132	20.02.2008	4.18000	1.03725
21.02.2008	2.63833	1.02139	21.02.2008	4.18125	1.03737
22.02.2008	2.63167	1.02147	22.02.2008	4.17875	1.03748
25.02.2008	2.62667	1.02168	25.02.2008	4.18125	1.03784
26.02.2008	2.62167	1.02175	26.02.2008	4.18563	1.03795
27.02.2008	2.62000	1.02183	27.02.2008	4.18813	1.03807
28.02.2008	2.61167	1.02190	28.02.2008	4.20125	1.03819
29.02.2008	2.61000	1.02197	29.02.2008	4.20125	1.03831
03.03.2008	2.60833	1.02218	03.03.2008	4.20000	1.03866
04.03.2008	2.56833	1.02225	04.03.2008	4.20125	1.03878
05.03.2008	2.54833	1.02232	05.03.2008	4.20250	1.03890
06.03.2008	2.54167	1.02239	06.03.2008	4.21250	1.03902
07.03.2008	2.54667	1.02246	07.03.2008	4.27000	1.03914
10.03.2008	2.57667	1.02267	10.03.2008	4.29688	1.03950
11.03.2008	2.57833	1.02274	11.03.2008	4.30750	1.03962
12.03.2008	2.56833	1.02281	12.03.2008	4.30375	1.03974
13.03.2008	2.55833	1.02288	13.03.2008	4.30563	1.03986
14.03.2008	2.51500	1.02295	14.03.2008	4.31375	1.03998
17.03.2008	2.51333	1.02316	17.03.2008	4.33188	1.04035
18.03.2008	2.52167	1.02323	18.03.2008	4.33688	1.04047
19.03.2008	2.54000	1.02329	19.03.2008	4.34813	1.04059
20.03.2008	2.55833	1.02336	20.03.2008	4.35625	1.04072
21.03.2008	2.55833	1.02343	21.03.2008	4.35625	1.04084
24.03.2008	2.55833	1.02364	24.03.2008	4.35625	1.04121
25.03.2008	2.58833	1.02371	25.03.2008	4.37250	1.04133
26.03.2008	2.64667	1.02378	26.03.2008	4.38188	1.04145
27.03.2008	2.69000	1.02386	27.03.2008	4.38313	1.04158

Interest Calculation (according to Term Sheet: 1m Libor Rates)

SF0001M Index			EE0001M Index		
Date	PX_LAST	Index	Date	PX_LAST	Index
28.03.2008	2.71667	1.02393	28.03.2008	4.36000	1.04170
31.03.2008	2.71833	1.02415	31.03.2008	4.35875	1.04207
01.04.2008	2.72500	1.02423	01.04.2008	4.35688	1.04220
02.04.2008	2.69167	1.02430	02.04.2008	4.35188	1.04232
03.04.2008	2.63167	1.02438	03.04.2008	4.35125	1.04244
04.04.2008	2.61000	1.02445	04.04.2008	4.34938	1.04256
07.04.2008	2.60333	1.02466	07.04.2008	4.34750	1.04293
08.04.2008	2.59333	1.02473	08.04.2008	4.35063	1.04306
09.04.2008	2.57500	1.02481	09.04.2008	4.35313	1.04318
10.04.2008	2.55667	1.02488	10.04.2008	4.35938	1.04330
11.04.2008	2.54500	1.02495	11.04.2008	4.36375	1.04343
14.04.2008	2.53667	1.02515	14.04.2008	4.36688	1.04380
15.04.2008	2.53333	1.02522	15.04.2008	4.37063	1.04392
16.04.2008	2.52500	1.02529	16.04.2008	4.37250	1.04405
17.04.2008	2.52417	1.02536	17.04.2008	4.37063	1.04417
18.04.2008	2.52000	1.02543	18.04.2008	4.37375	1.04429
21.04.2008	2.51667	1.02564	21.04.2008	4.37750	1.04466
22.04.2008	2.51167	1.02571	22.04.2008	4.38813	1.04479
23.04.2008	2.51333	1.02578	23.04.2008	4.38688	1.04491
24.04.2008	2.47167	1.02584	24.04.2008	4.38563	1.04504
25.04.2008	2.45667	1.02591	25.04.2008	4.38813	1.04516
28.04.2008	2.45000	1.02611	28.04.2008	4.38688	1.04554
29.04.2008	2.43833	1.02618	29.04.2008	4.38563	1.04566
30.04.2008	2.40583	1.02625	30.04.2008	4.38688	1.04578
01.05.2008	2.39667	1.02631	01.05.2008	4.38813	1.04591
02.05.2008	2.39333	1.02638	02.05.2008	4.38625	1.04603
05.05.2008	2.39333	1.02657	05.05.2008	4.38563	1.04641
06.05.2008	2.37467	1.02664	06.05.2008	4.38625	1.04653
07.05.2008	2.37333	1.02670	07.05.2008	4.38313	1.04666
08.05.2008	2.36167	1.02677	08.05.2008	4.38438	1.04678
09.05.2008	2.35333	1.02683	09.05.2008	4.38313	1.04691
12.05.2008	2.35333	1.02703	12.05.2008	4.38125	1.04728
13.05.2008	2.34833	1.02709	13.05.2008	4.38313	1.04740
14.05.2008	2.34500	1.02716	14.05.2008	4.38313	1.04753
15.05.2008	2.34167	1.02722	15.05.2008	4.37688	1.04765
16.05.2008	2.34000	1.02728	16.05.2008	4.37063	1.04778
19.05.2008	2.34500	1.02747	19.05.2008	4.37188	1.04815
20.05.2008	2.34333	1.02754	20.05.2008	4.37563	1.04827
21.05.2008	2.34167	1.02760	21.05.2008	4.37313	1.04840
22.05.2008	2.33500	1.02767	22.05.2008	4.37438	1.04852
23.05.2008	2.33417	1.02773	23.05.2008	4.37438	1.04865
26.05.2008	2.33417	1.02792	26.05.2008	4.37375	1.04902
27.05.2008	2.33250	1.02799	27.05.2008	4.37313	1.04915
28.05.2008	2.32750	1.02805	28.05.2008	4.37125	1.04927
29.05.2008	2.35000	1.02811	29.05.2008	4.46188	1.04940
30.05.2008	2.36000	1.02818	30.05.2008	4.46000	1.04952
02.06.2008	2.36500	1.02831	02.06.2008	4.46219	1.04978
03.06.2008	2.36500	1.02837	03.06.2008	4.46500	1.04990
04.06.2008	2.36500	1.02844	04.06.2008	4.45938	1.05003
05.06.2008	2.36500	1.02850	05.06.2008	4.45625	1.05016
06.06.2008	2.39167	1.02857	06.06.2008	4.47625	1.05029
09.06.2008	2.40000	1.02876	09.06.2008	4.47375	1.05067

Interest Calculation (according to Term Sheet: 1m Libor Rates)

SF0001M Index			EE0001M Index		
Date	PX_LAST	Index	Date	PX_LAST	Index
10.06.2008	2.42333	1.02883	10.06.2008	4.47125	1.05080
11.06.2008	2.44000	1.02889	11.06.2008	4.47125	1.05092
12.06.2008	2.44500	1.02896	12.06.2008	4.47188	1.05105
13.06.2008	2.45167	1.02903	13.06.2008	4.46875	1.05118
16.06.2008	2.45833	1.02923	16.06.2008	4.47125	1.05156
17.06.2008	2.46833	1.02930	17.06.2008	4.48063	1.05169
18.06.2008	2.47500	1.02936	18.06.2008	4.48000	1.05182
19.06.2008	2.42500	1.02943	19.06.2008	4.49250	1.05195
20.06.2008	2.40667	1.02950	20.06.2008	4.48938	1.05207
23.06.2008	2.40083	1.02970	23.06.2008	4.48938	1.05246
24.06.2008	2.40000	1.02976	24.06.2008	4.48938	1.05259
25.06.2008	2.39000	1.02983	25.06.2008	4.48063	1.05272
26.06.2008	2.37667	1.02989	26.06.2008	4.46000	1.05284
27.06.2008	2.35667	1.02996	27.06.2008	4.43688	1.05297
30.06.2008	2.35667	1.03015	30.06.2008	4.43938	1.05335
01.07.2008	2.34667	1.03022	01.07.2008	4.44688	1.05348
02.07.2008	2.32833	1.03028	02.07.2008	4.44313	1.05361
03.07.2008	2.32167	1.03035	03.07.2008	4.46375	1.05373
04.07.2008	2.31833	1.03041	04.07.2008	4.46625	1.05386
07.07.2008	2.31917	1.03060	07.07.2008	4.46750	1.05424
08.07.2008	2.32000	1.03066	08.07.2008	4.46875	1.05437
09.07.2008	2.31833	1.03073	09.07.2008	4.46875	1.05450
10.07.2008	2.30917	1.03079	10.07.2008	4.46813	1.05463
11.07.2008	2.30667	1.03085	11.07.2008	4.46500	1.05476
14.07.2008	2.30833	1.03104	14.07.2008	4.46563	1.05514
15.07.2008	2.30833	1.03111	15.07.2008	4.46563	1.05527
16.07.2008	2.30250	1.03117	16.07.2008	4.46563	1.05540
17.07.2008	2.30000	1.03123	17.07.2008	4.46813	1.05552
18.07.2008	2.29000	1.03130	18.07.2008	4.46688	1.05565
21.07.2008	2.29167	1.03148	21.07.2008	4.46875	1.05604
22.07.2008	2.28833	1.03155	22.07.2008	4.47250	1.05616
23.07.2008	2.28500	1.03161	23.07.2008	4.48000	1.05629
24.07.2008	2.28167	1.03167	24.07.2008	4.48250	1.05642
25.07.2008	2.28000	1.03173	25.07.2008	4.48625	1.05655
28.07.2008	2.28000	1.03192	28.07.2008	4.48125	1.05694
29.07.2008	2.27833	1.03198	29.07.2008	4.47750	1.05706
30.07.2008	2.27583	1.03205	30.07.2008	4.47688	1.05719
31.07.2008	2.27250	1.03205	31.07.2008	4.47813	1.05719
01.08.2008	2.27167	1.03211	01.08.2008	4.47813	1.05732
04.08.2008	2.27167	1.03230	04.08.2008	4.48188	1.05771
05.08.2008	2.27333	1.03236	05.08.2008	4.48250	1.05784
06.08.2008	2.27000	1.03242	06.08.2008	4.47813	1.05796
07.08.2008	2.26750	1.03248	07.08.2008	4.48063	1.05809
08.08.2008	2.26000	1.03255	08.08.2008	4.47813	1.05822
11.08.2008	2.25833	1.03273	11.08.2008	4.48188	1.05861
12.08.2008	2.25333	1.03279	12.08.2008	4.48063	1.05874
13.08.2008	2.25000	1.03285	13.08.2008	4.48188	1.05887
14.08.2008	2.25333	1.03292	14.08.2008	4.48063	1.05899
15.08.2008	2.25500	1.03298	15.08.2008	4.48250	1.05912
18.08.2008	2.25583	1.03316	18.08.2008	4.48375	1.05951
19.08.2008	2.25000	1.03323	19.08.2008	4.47938	1.05964
20.08.2008	2.25167	1.03329	20.08.2008	4.47813	1.05977

Interest Calculation (according to Term Sheet: 1m Libor Rates)

SF0001M Index			EE0001M Index		
Date	PX_LAST	Index	Date	PX_LAST	Index
21.08.2008	2.25000	1.03335	21.08.2008	4.47375	1.05990
22.08.2008	2.25000	1.03341	22.08.2008	4.47375	1.06003
25.08.2008	2.25000	1.03360	25.08.2008	4.47938	1.06041
26.08.2008	2.25000	1.03366	26.08.2008	4.47875	1.06054
27.08.2008	2.25000	1.03372	27.08.2008	4.47688	1.06067
28.08.2008	2.25833	1.03378	28.08.2008	4.50250	1.06080
29.08.2008	2.25500	1.03384	29.08.2008	4.50438	1.06093
01.09.2008	2.25167	1.03397	01.09.2008	4.50813	1.06119
02.09.2008	2.25000	1.03403	02.09.2008	4.50813	1.06132
03.09.2008	2.25000	1.03409	03.09.2008	4.51125	1.06145
04.09.2008	2.25000	1.03415	04.09.2008	4.51250	1.06158
05.09.2008	2.25000	1.03421	05.09.2008	4.51063	1.06171
08.09.2008	2.25000	1.03440	08.09.2008	4.51000	1.06210
09.09.2008	2.25000	1.03446	09.09.2008	4.51250	1.06223
10.09.2008	2.25000	1.03452	10.09.2008	4.50875	1.06236
11.09.2008	2.24833	1.03458	11.09.2008	4.51125	1.06249
12.09.2008	2.25000	1.03465	12.09.2008	4.51188	1.06262
15.09.2008	2.25000	1.03483	15.09.2008	4.52438	1.06301

Attachment 2 Lehman Securities Programs Proof of Claim (Reference to Number 3. and 4.)

SWISSCANTO (LU) PORTFOLIO FUNDS MANAGEMENT COMPANY S.A.

→ 3

→ 4

Name	ISIN	Euroclear Bank Electronic Reference Number	Euroclear Account Number
SW (LU) Portfolio Fund Growth (EUR)	XS0292528311	6050268	16316
SW (LU) Portfolio Fund Balanced (EUR)	XS0292528311	6050267	16316
SW (LU) Portfolio Fund Yield (EUR)	XS0292528311	6050268	16316
SW (LU) Portfolio Fund Yield	XS0292542494	6050271	16316
SW (LU) Portfolio Fund Balanced	XS0292542494	6050270	16316
SW (LU) Portfolio Fund Growth	XS0292542494	6050269	16316

*- account statement
custodian*



BANQUE ET CAISSE D'ÉPARGNE DE L'ÉTAT
LUXEMBOURG

depuis 1856

Investment Funds Department

SWISSCANTO (LU) PORTFOLIO FUNDS MANAGEMENT COMPANY S.A.

1, Place de Metz
L-1930 Luxembourg

Luxembourg, October 16th 2009

Dear Sirs,

In our function as depositary bank of the SWISSCANTO (LU) PORTFOLIO FUNDS MANAGEMENT COMPANY S.A., we hereby confirm that the securities are held in accounts in favor of the following sub-funds:

Bank	Account number	Fund Name	ISIN	Name Security	Currency	Holding
RBC DIS	099990408	Swisscanto (LU) Portfolio Fund Balanced EUR	XS0292528311	Lehman Broth. Tr. AREVO 30 MAR 13	EUR	1 400 000,00
RBC DIS	099990400	Swisscanto (LU) Portfolio Fund Growth EUR	XS0292528311	Lehman Broth. Tr. AREVO 30 MAR 13	EUR	400 000,00
RBC DIS	099990411	Swisscanto (LU) Portfolio Fund Yield EUR	XS0292528311	Lehman Broth. Tr. AREVO 30 MAR 13	EUR	700 000,00
RBC DIS	099990409	Swisscanto (LU) Portfolio Fund Balanced CHF	XS0292542494	Lehman Broth. Tr. AREVO 30 MAR 13	CHF	19 500 000,00
RBC DIS	099990401	Swisscanto (LU) Portfolio Fund Growth CHF	XS0292542494	Lehman Broth. Tr. AREVO 30 MAR 13	CHF	7 500 000,00
RBC DIS	099990412	Swisscanto (LU) Portfolio Fund Yield CHF	XS0292542494	Lehman Broth. Tr. AREVO 30 MAR 13	CHF	20 700 000,00

Yours faithfully,

BANQUE ET CAISSE D'ÉPARGNE DE L'ÉTAT,
LUXEMBOURG

ARNOLD & PORTER LLP

Dermond Thomas
Dermond.Thomas@aporter.com

212.715.1041
212.715.1399 Fax

399 Park Avenue
New York, NY 10022-4690

October 27, 2009

VIA FEDERAL EXPRESS

Epiq Bankruptcy Solutions, LLC
Attn: Lehman Brothers Holdings Claims Processing
757 Third Avenue, 3rd Floor
New York, NY 10017

Re: Programs Securities Proofs of Claim

Ladies and Gentlemen:

On behalf of Swisscanto Asset Management Ltd., we enclose herewith a copy of both of its Lehman Programs Securities Proof of Claim forms dated October 21, 2009.

Sincerely,



Dermond Thomas

Enclosures

EXHIBIT B

XS0292542494

AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM
LEHMAN PROGRAM SECURITY

TO: THE DEBTOR AND THE BANKRUPTCY COURT

1. For value received, the adequacy and sufficiency of which are hereby acknowledged, JPMorgan Chase Bank, N.A. ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns Silver Point Capital Fund, L.P. (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the amount specified in Schedule 1 attached hereto (the "Purchased Claim"), in Seller's right, title and interest in and to Proof of Claim Numbers **56212** and **50861** filed by or on behalf of Seller's predecessor in interest (the "Proof of Claim") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights and benefits of Seller relating to the Purchased Claim, including without limitation (i) any right to receive cash, securities, instruments, interest, damages, penalties, fees or other property, which may be paid or distributed with respect to the Purchased Claim or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Claim, whether under a plan of reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Claim, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to the Purchased Claim, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights and obligations underlying or constituting a part of the Purchased Claim, but only to the extent related to the Purchased Claim, (c) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), and (c), the "Transferred Claims"), and (d) the security or securities (any such security, a "Purchased Security") relating to the Purchased Claim and specified in Schedule 1 attached hereto.

2. Seller hereby represents and warrants to Purchaser that: (a) the Proof of Claim was duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009; (c) Seller owns and has good and marketable title to the Transferred Claims, free and clear of any and all liens, claims, set-off rights, security interests, participations, or encumbrances created or incurred by Seller or against Seller; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer; (e) the Proof of Claim includes the Purchased Claim specified in Schedule 1 attached hereto; (f) Seller has not engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors; and (g) the Transferred Claims and Purchased Security are not subject to or bound by a Plan Support Agreement (as such term is defined in the Second Amended Joint Chapter 11 Plan of Lehman Brothers Holdings Inc. and Its Affiliated Debtors dated as of June 30, 2011).

3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives to the fullest extent permitted by law any notice or right to receive notice of a hearing pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.

4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, which result from Seller's breach of its representations and warranties made herein.


5. Seller shall promptly (but in any event no later than three (3) business days) remit any payments, distributions or proceeds received by Seller in respect of the Transferred Claims to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security.

6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim.

7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.


IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is executed this 1 day of March, 2012.

JPMorgan Chase Bank, N.A.

By: 
Name: Peter Schoepe
Title: Authorized Signatory

Address:
Mail Code: NY1-A436
One Chase Manhattan Plaza, Floor 26
New York, New York 10005
ATTN: Susan McNamara

Silver Point Capital Fund, L.P.

By: 
Name: David K. Steinmetz
Title: Authorized Signatory

Address:
2 Greenwich Plaza
Greenwich, CT 06830

SCHEDULE 1

Transferred Claims

Purchased Claim

\$15,209,428.76 = \$2,051,830.00 (100% of the outstanding amount included in Proof of Claim Number 56212 on account of XS0292542494) + \$13,157,598.76 (29.88% of the outstanding amount included in Proof of Claim Number 50861 on account of XS0292542494) together with interest, fees, expenses and other recoveries due.

Lehman Programs Securities to which Transfer Relates

Description of Security	ISIN/CUSIP	Proof of Claim #	Issuer	Guarantor	Principal/Notional Amount	Maturity	Accrued Interest Amount (as of Proof of Claim Filing Date)
Issue of CHF 60,000,000 Notes Linked to the Lehman Brothers AREVO Strategy, due March 2013 Guaranteed by Lehman Brothers Holdings Inc. under the U.S.\$ 60,000,000,000 Euro Medium-Term Note Program	XS0292542494	50861	Lehman Brothers Treasury Co. B. V.	Lehman Brothers Holdings Inc.	CHF 14,200,069.51 \$12,668,453.47	30 March 2013	CHF 494,609.99 \$441,261.47
Issue of CHF 60,000,000 Notes Linked to the Lehman Brothers AREVO Strategy, due March 2013 Guaranteed by Lehman Brothers Holdings Inc. under the U.S.\$ 60,000,000,000 Euro Medium-Term Note Program	XS0292542494	56212	Lehman Brothers Treasury Co. B. V.	Lehman Brothers Holdings Inc.	CHF 2,299,896.25 \$2,051,830.00	30 March 2013	n/a